

## MATHEMATICAL ANALYSIS 2

### Worksheet 12.

*Taylor formula. Power series. Taylor-Maclaurin series. Generating functions*

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#### *Theory outline and sample problems*

We have seen that the derivative of the function can be used in order to approximate the function, in a vicinity of a given point, by a linear function:

$$f(x) \approx f(x_0) + f'(x_0)(x - x_0). \quad (1)$$

The approximate identity sign ' $\approx$ ' here can be understood various ways, most of them involving an information about the *approximation error*, or the *residual term*

$$R(x, x_0) = f(x) - f(x_0) - f'(x_0)(x - x_0)$$

**Theorem 1.** *Let function  $f$  be differentiable on an interval  $[a, b]$  and  $x_0 \in (a, b)$ . Then*

(a)

$$\frac{R(x, x_0)}{|x - x_0|} \rightarrow 0, \quad x \rightarrow x_0;$$

(b) *there exists a point  $\theta$ , intermediate between points  $x$  and  $x_0$ , such that*

$$R(x, x_0) = (f'(\theta) - f'(x_0))(x - x_0), \quad x \in [a, b].$$

Statement (a) in the above theorem tells us that, *infinitesimally*, i.e. when  $x - x_0$  is (infinitely) small, the residue of the approximation is negligible w.r.t. the linear part. Statement (b) is of the principal importance, because it gives a bound for the approximation error for the given pair of points  $x, x_0$ :

$$|R(x, x_0)| \leq |x - x_0| \sup_{\theta \in [x_0, x]} |f'(\theta) - f'(x_0)|$$

Statement (b) is actually *the Lagrange theorem*, properly re-written; in its original form the Lagrange theorem (AKA the *Mean Value theorem*) states that

$$f(x) - f(x_0) = f'(\theta)(x - x_0).$$

The Taylor formula can be understood an extension of the above approximation formula, where instead of linear functions polynomials are used as approximations.

**Theorem 2.** *Let function  $f$  have  $n$  derivatives on an interval  $[a, b]$  and  $x_0 \in (a, b)$ . Then*

$$f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \cdots + \frac{1}{n!}f^{(n)}(x_0)(x - x_0)^n + R_n(x, x_0),$$

where  $n! = 1 \cdot 2 \cdot \cdots \cdot n$ , and

(a)

$$\frac{R_n(x, x_0)}{|x - x_0|^n} \rightarrow 0, \quad x \rightarrow x_0;$$

(b) there exists a point  $\theta$ , intermediate between points  $x$  and  $x_0$ , such that

$$R(x, x_0) = \frac{1}{n!}(f^{(n)}(\theta) - f^{(n)}(x_0))(x - x_0)^n.$$

If the function  $f$  have  $n$  derivatives on an interval  $[a, b]$ , then there exists a point  $\vartheta$ , intermediate between points  $x$  and  $x_0$ , such that

$$f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \cdots + \frac{1}{n!}f^{(n)}(x_0)(x - x_0)^n + R_n(x, x_0), \quad (2)$$

$$R_n(x, x_0) = \frac{1}{(n+1)!}f^{(n+1)}(\vartheta)(x - x_0)^{n+1}. \quad (3)$$

Identities (2), (3) are called the *Taylor formula of the order  $n$  with the residue in the Lagrange form*. These identities give a practical tool for approximating functions, with increasing accuracy, by polynomials. The accuracy of approximation can be estimated using the formula

$$|R_n(x, x_0)| \leq \frac{1}{(n+1)!}|x - x_0|^{n+1} \sup_{y \in [a, b]} |f^{(n+1)}(y)|.$$

**Sample problem 1:** : Write the Taylor formula of the orders  $n = 2, 3$  at the point  $x_0 = 0$  for the function  $f(x) = \sin x^2$ . Estimate respective approximation errors at the interval  $[-1, 1]$ .

*Solution:* We have

$$f'(x) = 2x \cos x^2, \quad f''(x) = 2 \cos x^2 - 4x^2 \sin x^2, \quad f'''(x) = -12x \sin x^2 - 8x^3 \cos x^2,$$

$$f^{(4)}(x) = (14x^4 - 12) \sin x^2 - 24(x^2 + 1) \cos x^2,$$

and

$$f(0) = 0, \quad f'(0) = 0, \quad f''(0) = 2, \quad f'''(0) = 0.$$

In addition,

$$1! = 1, \quad 2! = 2, \quad 3! = 6, \quad 4! = 24.$$

Then the 2-nd and the 3rd order Taylor formulae have the form

$$\sin(x^2) = 0 + 0(x - 0) + \frac{1}{2}2(x - 0)^2 + R_2(x, 0) = x^2 + R_2(x, 0),$$

$$\sin(x^2) = 0 + 0(x - 0) + \frac{1}{2}2(x - 0)^2 + R_3(x, 0) = x^2 + R_3(x, 0).$$

Since

$$|f'''(x)| = |12x \sin x^2 + 8x^3 \cos x^2| \leq 20, \quad |f^{(4)}(x)| \leq |14x^4 - 12| + 24(x^2 + 1) \leq 50, \quad x \in [-1, 1],$$

we have

$$|R_2(x, 0)| \leq \frac{20}{6}|x - 0|^3 = \frac{10}{3}|x|^3,$$

$$|R_3(x, 0)| \leq \frac{50}{24}|x - 0|^4 = \frac{25}{12}|x|^4.$$

The above example shows clearly that, while  $n$  is increasing, the approximation accuracy for the Taylor formula typically improves. The *Taylor series* appears when, in this approximation,  $n \rightarrow \infty$ ; in this setting, an *approximation formula* transforms to a true *identity*. To deal with such an identity rigorously, we need to introduce several new notions.

**Definition 1.** (I) An infinite (number) series is a sum of the form  $\sum_{n=0}^{\infty} a_n$ , where  $a_0, a_1, \dots$  are real numbers. This infinite sum is defined as a limit, as  $N \rightarrow \infty$ , of the partial sums  $S_N = \sum_{n=0}^N a_n$ .

(II) A functional series is a sum of the form  $\sum_{n=0}^{\infty} f_n(x)$  where  $f_0(x), f_1(x), \dots$  are functions defined on some interval  $[a, b]$ . The infinite sum is obtained as a collection of sums of number series in each point  $x \in [a, b]$ .

(III) A power series is a functional series with  $f_n(x) = a_n(x - x_0)^n$ , where  $a_0, a_1, \dots$  are real numbers and  $x_0$  is a given number.

The notion of *convergence* of a functional series (that is, the sum of an infinite number of functions) requires a certain accuracy. It is highly desirable for the standard operations of differentiation and integration to be adjusted with this notion. It appears that the *point-wise* convergence introduced above is not well adjusted with these basic analysis tools. This motivates the following

**Definition 2.** A functional series  $\sum_{n=0}^{\infty} f_n(x)$  converges *uniformly* to a function  $f(x)$  on a segment  $[a, b]$  if

$$\sup_{x \in [a, b]} \left| f(x) - \sum_{n=0}^{\infty} f_n(x) \right| \rightarrow 0, \quad N \rightarrow \infty.$$

**Theorem 3.** (I) Let functional series  $\sum_{n=0}^{\infty} f_n(x)$  converge uniformly to a function  $f(x)$  on a segment  $[a, b]$ . Then for every  $[c, d] \subset [a, b]$ ,

$$\int_c^d f(x) dx = \sum_{n=0}^{\infty} \int_c^d f_n(x) dx$$

(II) Let functional series  $\sum_{n=0}^{\infty} f_n(x)$  converge to a function  $f(x)$ , and the series  $\sum_{n=0}^{\infty} f'_n(x)$  converge uniformly on a segment  $[a, b]$ . Then  $f(x)$  is differentiable and

$$f'(x) = \sum_{n=0}^{\infty} f'_n(x).$$

For a power series, it is quite easy to describe the interval of convergence.

**Theorem 4.** (The Cauchy-Hadamard theorem) For any power series  $\sum_{n=0}^{\infty} a_n(x - x_0)^n$  there exists unique number  $\Lambda \in [0, \infty]$  such that the sequence  $|a_n \lambda^n|$  is bounded whenever  $|\lambda| < \Lambda$  and  $|a_n \lambda^n|$  is unbounded whenever  $|\lambda| > \Lambda$ . The power series  $\sum_{n=0}^{\infty} a_n(x - x_0)^n$  converges uniformly on any segment  $[a, b] \subset (x_0 - \Lambda, x_0 + \Lambda)$  and diverges at any point  $x$  outside of  $[x_0 - \Lambda, x_0 + \Lambda]$ .

The interval  $(x_0 - \Lambda, x_0 + \Lambda)$  is called the interval of convergence of the power series  $\sum_{n=0}^{\infty} a_n(x - x_0)^n$ , and  $\Lambda$  is called the radius of convergence. Frequently, the radius of convergence can be calculated as a limit, if either of the following limits exists:

$$\Lambda = \lim_{n \rightarrow \infty} \frac{1}{|a_n|^{1/n}}, \quad \Lambda = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right|. \quad (4)$$

With these preliminaries made, we can proceed to the main topic of this section, which is the Taylor-Maclaurin series.

**Definition 3.** The *Taylor series* of a function  $f(x)$  at a point  $x_0$  is the power series

$$f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \cdots = \sum_{n=0}^{\infty} \frac{1}{n!}f^{(n)}(x_0)(x - x_0)^n.$$

This series has a certain convergence interval  $I = (x_0 - \Lambda, x_0 + \Lambda)$ . If for  $x \in I$  the residues in the Taylor formula (2) satisfy

$$R_n(x, x_0) \rightarrow 0, \quad n \rightarrow \infty,$$

then the function  $f(x)$  has the *Taylor series representation*

$$f(x) = \sum_{n=0}^{\infty} \frac{1}{n!}f^{(n)}(x_0)(x - x_0)^n, \quad x \in (x_0 - \Lambda, x_0 + \Lambda).$$

The Taylor series with  $x_0 = 0$  is called the *Maclaurin series*.

**Sample problem 2:** : Write the Taylor-Maclaurin series representation for the function  $f(x) = \frac{1}{1+x}$ .

*Solution:* Writing  $f(x) = (1 + x)^{-1}$ , we can calculate the derivatives:

$$f'(x) = -(1 + x)^{-2}, \quad f''(x) = (-1)(-2)(1 + x)^{-3} = 2(1 + x)^{-3}, \dots,$$

$$f^{(n)}(x) = (-1)(-2) \dots (-n)(1 + x)^{-n-1} = (-1)^n n!(1 + x)^{-n-1}, \dots$$

Then the Taylor series at  $x_0 = 0$  has the form

$$\sum_{n=0}^{\infty} (-1)^n x^n.$$

and it follows from (4) that the radius of convergence  $\Lambda = 1$ . Using the formula for the sum of an infinite geometric progression, we get that, for any  $x \in (-1, 1)$ ,

$$\sum_{n=0}^{\infty} (-1)^n x^n = \sum_{n=0}^{\infty} (-x)^n = \frac{1}{1 - (-x)} = \frac{1}{1 + x},$$

i.e.  $f(x) = \frac{1}{1+x}$  has the Taylor-Maclaurin representation

$$\frac{1}{1 + x} = \sum_{n=0}^{\infty} (-1)^n x^n$$

**Sample problem 3:** : Write the Taylor-Maclaurin series representation for the function  $f(x) = \sin x$ .

*Solution:* Calculate the derivatives:

$$f'(x) = \cos x, \quad f''(x) = -\sin x, \quad f'''(x) = -\cos x, \quad f^{(4)}(x) = \sin x = f(x),$$

and then all the higher order derivatives can be calculated cyclically:

$$f^{(4k+j)}(x) = f^{(j)}(x), \quad j = 0, 1, 2, 3, \quad k \geq 1.$$

Since  $\sin(0) = 0, \cos(0) = 1$ , the Taylor-Maclaurin series has the form

$$0 + 1x + \frac{1}{2}0x^2 + \frac{1}{6}(-1)x^3 + \dots$$

The even terms in the sum are zero, while an odd term with the number  $n$  (i.e., with the overall number  $2n - 1$ ) equals  $(-1)^{n-1} \frac{x^{2n-1}}{(2n-1)!}$ . That is, after eliminating the zero terms and renumbering the series has the form

$$\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-1}}{(2n-1)!}.$$

The sequence

$$\left| (-1)^n \frac{x^{2n-1}}{(2n-1)!} \right| = \frac{|x|}{1} \cdot \frac{|x|}{2} \cdots \frac{|x|}{2n-1}, \quad n \geq 1$$

is bounded for any  $x$ , hence the radius of convergence  $\Lambda = \infty$ .

Finally, since

$$|R_n(x)| = \frac{1}{(n+1)!} |f^{(n+1)}(\theta)| \leq \frac{1}{(n+1)!} \rightarrow 0,$$

we have the Taylor-Maclaurin series representation

$$\sin x = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-1}}{(2n-1)!}.$$

Knowing the Taylor-Maclaurin series representation for some function

$$f(x) = \sum_{n=0}^{\infty} a_n x^n, \quad x \in (-\Lambda, \Lambda),$$

we can provide the representation for other functions, which are obtained from this one by natural transformations

1. Scaling of the argument: if  $g(x) = f(cx)$ , then

$$g(x) = \sum_{n=0}^{\infty} a_n c^n x^n, \quad x \in \left(-\frac{\Lambda}{c}, \frac{\Lambda}{c}\right);$$

2. Shift of the argument: if  $g(x) = f(x - b)$ , then

$$g(x) = \sum_{n=0}^{\infty} a_n (x - b)^n, \quad x \in \left(b - \frac{\Lambda}{c}, b + \frac{\Lambda}{c}\right);$$

3. Multiplying by a monomial: if  $g(x) = x^k f(x)$ , then

$$g(x) = \sum_{n=0}^{\infty} a_n x^{n+k} = \sum_{n=k}^{\infty} a_{n-k} x^n, \quad x \in \left(-\frac{\Lambda}{c}, \frac{\Lambda}{c}\right);$$

4. Differentiation: for  $g(x) = f'(x)$ ,

$$f(x) = \sum_{n=1}^{\infty} n a_n x^{n-1} = \sum_{n=0}^{\infty} (n+1) a_{n+1} x^n, \quad x \in (-\Lambda, \Lambda).$$

5. Integration: for  $g(x) = \int_0^x f(v) dv$ ,

$$g(x) = \sum_{n=0}^{\infty} \frac{a_n}{n+1} x^{n+1} = \sum_{n=1}^{\infty} \frac{a_{n-1}}{n} x^n, \quad x \in (-\Lambda, \Lambda).$$

*Sample problem 4:* : Write the Taylor-Maclaurin series representation for the functions  $(1-x)^{-1}$ ,  $\ln(1-x)$ .

*Solution:* We have by Sample problem 2

$$(1-x)^{-1} = (1+(-x))^{-1} = \sum_{n=0}^{\infty} (-1)^n (-x)^n = \sum_{n=0}^{\infty} x^n, \quad x \in (-1, 1).$$

Since

$$\ln(1-x) = - \int_0^x (1-v)^{-1} dv,$$

after integration we get

$$\ln(1-x) = - \sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1} = - \sum_{n=1}^{\infty} \frac{x^n}{n}.$$

Such transformations often makes it possible to calculate values of particular infinite sums.

*Sample problem 5:* : Find  $\sum_{n=1}^{\infty} \frac{n}{2^n}$ .

*Solution:* We know that

$$\sum_{n=0}^{\infty} x^n = (1-x)^{-1},$$

and hence

$$\sum_{n=1}^{\infty} n x^{n-1} = ((1-x)^{-1})' = (1-x)^{-2}.$$

Then

$$\sum_{n=1}^{\infty} \frac{n}{2^n} = \frac{1}{2} \sum_{n=1}^{\infty} n x^{n-1} \Big|_{x=1/2} = \frac{1}{2} \left(1 - \frac{1}{2}\right)^{-2} = 2.$$

Knowing the Taylor-Maclaurin series representation of a function actually gives us a knowledge of all its derivatives at the point 0:

$$f(x) = \sum_{n=0}^{\infty} a_n x^n \iff a_n = \frac{1}{n!} f^{(n)}(0) \iff f^{(n)}(0) = a_n n!. \quad (5)$$

**Sample problem 6:** : Find  $f^{(1001)}(0)$ ,  $f^{(2020)}(0)$  for  $f(x) = x^5 \sin x$ .

**Solution:** We have by Sample problem 3

$$x^5 \sin x = x^5 \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-1}}{(2n-1)!} = \sum_{n=1}^{\infty} (-1)^n \frac{x^{2n+4}}{(2n-1)!}.$$

To use (5), we have to return to find the coefficients  $a_{1001}$ ,  $a_{2020}$  in the representation  $f(x) = \sum_{n=0}^{\infty} a_n x^n$ . We have non-zero coefficients for the even terms starting from 6, only; that is,  $a_{1001} = 0$  and thus  $f^{(1001)}(0) = 0$ . Next, to get the power  $2n+4 = 2020$ , we have to take  $n = 1008$ , hence

$$a_{2020} = (-1)^{1007} \frac{1}{2015!} = -\frac{1}{2015!}, \quad f^{(2020)}(0) = -\frac{2020!}{2015!} = -2020 \cdot 2019 \cdot 2018 \cdot 2017 \cdot 2016.$$

Below, a table of several most important Taylor-Maclaurin series is given; the notation

$$\binom{a}{n} = \frac{a(a-1)\dots(a-n+1)}{n!}$$

is used for the so called *generalized binomial coefficient*.

| Name                           | Function     | Series  | Interval of convergence |
|--------------------------------|--------------|---|-------------------------|
| Exponential                    | $e^x$        | $\sum_{n=0}^{\infty} \frac{1}{n!} x^n$                | $\mathbb{R}$            |
| Sine                           | $\sin x$     | $\sum_{n=1}^{\infty} (-1)^n \frac{x^{2n-1}}{(2n-1)!}$ | $\mathbb{R}$            |
| Cosine                         | $\cos x$     | $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$     | $\mathbb{R}$            |
| Generalized Binomial           | $(1+x)^a$    | $\sum_{n=0}^{\infty} \binom{a}{n} x^n$                | $(-1, 1)$               |
| Generalized Binomial, $a = -1$ | $(1+x)^{-1}$ | $\sum_{n=0}^{\infty} (-1)^n x^n$                      | $(-1, 1)$               |
| Logarithm                      | $\ln(1+x)$   | $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n}$        | $(-1, 1)$               |

Taylor-Maclaurin expansions can be used as a tool for solving difference equations. The key notion here is the *generating function* of a sequence, which is a discrete-value analogue of the Laplace transform.

**Definition 4.** Generating function of a sequence  $\{a_n, n \geq 0\}$  is the sum of the power series

$$G(z) = \sum_{n=0}^{\infty} a_n z^n$$

The following property is straightforward.

**Proposition 1.** Let  $p \in \mathbb{N}$ , and  $G_{\{a_n\}}(z)$  be the generating function for a sequence  $\{a_n\}$ . Then

$$G_{\{a_{n+p}\}}(z) = z^{-p} G_{\{a_n\}}(z) - z^{-1} a_{p-1} - \dots - z^{-p} a_0.$$

*Proof.*

$$z^p G_{\{a_{n+p}\}}(z) = z^p \sum_{n=0}^{\infty} a_{n+p} z^n = \sum_{n=0}^{\infty} a_{n+p} z^{n+p} = \sum_{n=0}^{\infty} a_n z^n - a_0 - a_1 z - \dots - a_{p-1} z^{p-1}$$

□

**Sample problem 7:** : Find the generating function of the sequence satisfying the difference equation

$$x_{n+2} = x_{n+1} + x_n + 1, \quad n \geq 0, \quad x_0 = 0, \quad x_1 = 1.$$

Knowing the generating function, find the sequence.

*Solution:* By Proposition 1,

$$G_{\{x_{n+2}\}}(z) = z^{-2}G(z) - z^{-1}, \quad G_{\{x_{n+1}\}}(z) = z^{-1}G(z),$$

where  $G(z) = G_{\{x_n\}}(z)$  is the generating function we are looking for. The generating function for  $a_n = 1$  is  $\frac{1}{1-z}$ . Hence, calculating the generating function for both sides of identity we get

$$z^{-2}G(z) - z^{-1} = z^{-1}G(z) + G(z) + \frac{1}{1-z}.$$

It is convenient to introduce temporarily the new variable  $v = z^{-1}$ , then

$$G(z)(v^2 - v - 1) = v + \frac{1}{1 - 1/v} = v + \frac{v}{v - 1} = \frac{v^2}{v - 1}.$$

This gives the expression for the function  $G(z)$ :

$$G(z) = \frac{v^2}{(v^2 - v - 1)(v - 1)} \Big|_{v=z^{-1}}.$$

To find the sequence  $\{x_n\}$ , we decompose the rational expression above into simple fractions:

$$\frac{v^2}{(v^2 - v - 1)(v - 1)} = \frac{A}{v - \lambda_1} + \frac{B}{v - \lambda_2} + \frac{C}{v - 1}, \quad \lambda_{1,2} = \frac{1 \pm \sqrt{5}}{2}.$$

The unknown coefficients satisfy the system

$$\begin{cases} A + B + C = 1 \\ A(\lambda_2 + 1) + B(\lambda_1 + 1) + C(\lambda_1 + \lambda_2) = 0 \\ \lambda_2 A + \lambda_1 B + \lambda_1 \lambda_2 C = 0. \end{cases}$$

Solving this system, we get

$$A = 1 + \frac{2}{\sqrt{5}}, \quad B = 1 - \frac{2}{\sqrt{5}}, \quad C = -1.$$



Then

$$\begin{aligned}
 G(z) &= \left(1 + \frac{2}{\sqrt{5}}\right) \frac{z}{1 - z\lambda_1} + \left(1 - \frac{2}{\sqrt{5}}\right) \frac{z}{1 - z\lambda_2} - \frac{z}{1 - z} \\
 &= \left(1 + \frac{2}{\sqrt{5}}\right) z \sum_{n=0}^{\infty} z^n (\lambda_1)^n + \left(1 - \frac{2}{\sqrt{5}}\right) z \sum_{n=0}^{\infty} z^n (\lambda_2)^n - z \sum_{n=0}^{\infty} z^n \\
 &= \sum_{n=1}^{\infty} \left[ \left(1 + \frac{2}{\sqrt{5}}\right) \left(\frac{1 + \sqrt{5}}{2}\right)^{n-1} + \left(1 - \frac{2}{\sqrt{5}}\right) \left(\frac{1 - \sqrt{5}}{2}\right)^{n-1} - 1 \right] z^n
 \end{aligned}$$

This gives the final answer for the sequence  $x_n$ :  $x_0 = 0$  and

$$x_n = \left(1 + \frac{2}{\sqrt{5}}\right) \left(\frac{1 + \sqrt{5}}{2}\right)^{n-1} + \left(1 - \frac{2}{\sqrt{5}}\right) \left(\frac{1 - \sqrt{5}}{2}\right)^{n-1} - 1, \quad n \geq 1.$$

*Problems to solve*

**1.** Write the Taylor formula of the orders  $n = 2, 3$  at the point  $x_0 = 0$  for the given function, and estimate approximation errors on the given interval

- (a)  $f(x) = e^{3x}$ ,  $x \in [-1, 1]$ ;
- (b)  $f(x) = \ln(1 + x^2)$ ,  $x \in [-1/2, 1/2]$ .

**2.** Determine the Taylor-Maclaurin series for the given function

- (a)  $f(x) = \cos(4x)$ ;
- (b)  $f(x) = x^6 e^{2x^3}$ ;
- (c)  $f(x) = x \cos 2x^3$ ;
- (d)  $f(x) = \frac{x^{100}}{1 + x^3}$ .

**3.** For each function from the previous problem find  $f^{(2020)}(0)$ .

**4.** Determine the Taylor series for the given function  $f(x)$  and  $x_0$ . Provide **two** solutions: using the formula for the coefficients and the change of variables.

- (a)  $f(x) = e^{-6x}$ ,  $x_0 = -4$ ;
- (b)  $f(x) = \ln(3 + 4x)$ ,  $x_0 = 1$ ;
- (c)  $f(x) = \frac{7}{x^4}$ ,  $x_0 = -3$ ;

**5.** For each of the series in the previous problem determine the interval of convergence.

**6.** Using the Taylor-Maclaurin series and differentiation/integration calculate the infinite sums

$$(a) \sum_{n=1}^{\infty} \frac{1}{n3^n};$$

$$(b) \sum_{n=2}^{\infty} \frac{2^n - n}{3^n};$$

$$(c) \sum_{n=0}^{\infty} \frac{n(n+1)}{5^n};$$

$$(d) \sum_{n=1}^{\infty} \frac{n}{(n+1)2^n};$$

$$(e) \sum_{n=1}^{\infty} \frac{1}{n(n+2)} \text{ (Hint: consider the limit of } \sum_{n=1}^{\infty} \frac{x^n}{n(n+2)} \text{ as } x \nearrow 1).$$

7. Using the Generalized Binomial function, determine the Taylor-Maclaurin series for the given function

$$(a) f(x) = \sqrt{1-x^2};$$

$$(b) f(x) = \frac{1}{\sqrt[3]{1+x^3}};$$

$$(c) f(x) = \frac{x^3}{\sqrt{x^2+16}};$$

$$(d) f(x) = \frac{x^{100}}{1+x^3}.$$

8. Find the generating function of the sequence satisfying given difference equation. Knowing the generating function, find the sequence.

(a)

$$x_{n+2} = x_{n+1} + x_n + 2^n, \quad n \geq 0, \quad x_0 = 0, \quad x_1 = 1;$$

(b)\*

$$x_{n+2} = x_{n+1} + x_n + n, \quad n \geq 0, \quad x_0 = 0, \quad x_1 = 1.$$